LINEAR CORRELATION PLOT

PURPOSE

Generates a subsample (linear) correlation versus subsample index plot.

DESCRIPTION

The subsample correlation is the usual Pearson product-moment correlation coefficient between 2 user-specified variables for the data in the subsample. The linear correlation plot is used to answer the question: "Does the correlation between 2 variables hold equally well from one subsample to the next? In other words, does the linear relatedness of the 2 variables change from one subsample to the next?" It consists of:

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Vertical axis = subsample correlation from a linear fit;
Horizontal axis = subsample index.
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In addition, a horizontal line is drawn representing the full sample linear correlation. The appearance of the 2 traces is controlled by the first 2 settings of the LINES, CHARACTERS, SPIKES, BARS, and similar attributes.

SYNTAX

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LINEAR CORRELATION PLOT <y1> <y2> <x> <SUBSET/EXCEPT/FOR qualification> where <y1> is a response (= dependent in the linear fit) variable; <y2> is another response (= independent variable in the linear fit) variable; <x> is the subsample identifier variable (this variable appears on the horizontal axis); and where the <SUBSET/EXCEPT/FOR qualification> is optional.
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EXAMPLES

LINEAR CORRELATION PLOT Y1 Y2 X LINEAR CORRELATION PLOT CONC YEAR MONTH SUBSET MONTH = 1 TO 10

DEFAULT

None

SYNONYMS

None

RELATED COMMANDS

LINEAR SLOPE PLOT = Generates a linear slope plot.

LINEAR INTERCEPT PLOT = Generates a linear intercept plot.

LINEAR RESSD PLOT = Generates a linear residual standard deviation plot.

CHARACTERS = Sets the type for plot characters.

LINES = Sets the type for plot lines.

FIT = Carries out a least squares fit.

APPLICATIONS

Exploratory Data Analysis

IMPLEMENTATION DATE

88/3

PROGRAM

SKIP 25
READ BERGER1.DAT Y X BATCH
LINE BLANK DASH
CHARACTER X BLANK
XTIC OFFSET 0.2 0.2
Y1LABEL CORRELATION
X1LABEL SAMPLE ID
TITLE AUTOMATIC
LINEAR CORRELATION PLOT Y X BATCH

